

Notice of References Cited		Application/Control No.	Applicant(s)/Patent Under Reexamination JOHNSON ET AL.	
		Examiner Frantzy Poinvil	Art Unit 3628	Page 1 of 1

U.S. PATENT DOCUMENTS

*		Document Number Country Code-Number-Kind Code	Date MM-YYYY	Name	Classification
	A	US-			
	B	US-			
	C	US-			
	D	US-			
	E	US-			
	F	US-			
	G	US-			
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	I	US-			
	J	US-			
	K	US-			
	L	US-			
	M	US-			

FOREIGN PATENT DOCUMENTS

*		Document Number Country Code-Number-Kind Code	Date MM-YYYY	Country	Name	Classification
	N	WO 99/56232	11-1999	WIPO	STALLAERT ET AL.	----
	O					
	P					
	Q					
	R					
	S					
	T					

NON-PATENT DOCUMENTS

*		Include as applicable: Author, Title Date, Publisher, Edition or Volume, Pertinent Pages)
	U	Nekepelova, Natalia Alexandrovna discloses an article entitled "A model for the valuation of adjustable-rate mortgage backed securities with the two-factor HJM term structure model", 1999, Dialog file 35, Accession No. 0183853.
	V	
	W	
	X	

*A copy of this reference is not being furnished with this Office action. (See MPEP § 707.05(a).)
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